

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING

COMMON D EMERGING

FUND: NJBD

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D DEVELOPED

COMMON D DEVELOPED

FUND: NJBU

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D DEVELOPED PASSIVE

COMMON D DEVELOPED PASSIVE

FUND: NJDE

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D INTL EQTY HEDGE

COMMON D HEDGES

FUND: NJDI

View Date: January 13, 2017



STATE STREET

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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EURO CURRENCY

BOUGHT EUR / SOLD USD	OPEN	13 Dec 2016 15 Dec 2016	15 Dec 2016	COMMONWEALTH BANK OF AUSTRALIA SYDNEY 0.940734	50,000,000.00 EUR	53,150,000.00 USD
SOLD EUR / BOUGHT USD	OPEN	13 Dec 2016 OPEN	15 Aug 2017	COMMONWEALTH BANK OF AUSTRALIA SYDNEY 0.929152	53,812,500.00 USD	50,000,000.00 EUR

EURO CURRENCY Total

Local Purchased	Base Purchased	Local Sold	Base Sold
50,000,000.00 EUR	53,150,000.00 USD	50,000,000.00 EUR	53,812,500.00 USD

POUND STERLING

BOUGHT GBP / SOLD USD	OPEN	21 Dec 2016 28 Dec 2016	28 Dec 2016	COMMONWEALTH BANK OF AUSTRALIA SYDNEY 0.806953	50,000,000.00 GBP	61,961,500.00 USD
SOLD GBP / BOUGHT USD	OPEN	21 Dec 2016 OPEN	23 Mar 2017	COMMONWEALTH BANK OF AUSTRALIA SYDNEY 0.805568	124,136,000.00 USD	100,000,000.00 GBP

POUND STERLING Total

Local Purchased	Base Purchased	Local Sold	Base Sold
50,000,000.00 GBP	61,961,500.00 USD	100,000,000.00 GBP	124,136,000.00 USD

FX PURCHASED Total	2	Base Equivalent 115,111,500.00 USD
FX SOLD Total	2	Base Equivalent 177,948,500.00 USD
FX CROSSDEAL Total	0	Base Equivalent 0.00 USD
FUND Total		Base Equivalent 293,060,000.00 USD

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D HEALTHCARE

COMMON D HEALTHCARE

FUND: NJDU

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT

FUND: NJEA

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING PICTET
PICTET ASSET MANAGEMENT LTD

FUND: NJED

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

View Date: January 13, 2017



STATE STREET

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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MEXICAN PESO

SOLD MXN / BOUGHT USD	OPEN	09 Dec 2016 15 Dec 2016	15 Dec 2016		STATE STREET BANK AND TRUST COMPANY 20.412001	93,443.54 USD	1,907,369.63 MXN
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MEXICAN PESO Total

Local Purchased	Base Purchased	Local Sold	Base Sold
0.00 MXN	0.00 USD	1,907,369.63 MXN	93,443.54 USD

SOUTH AFRICAN RAND

BOUGHT ZAR / SOLD USD	OPEN	21 Dec 2016 28 Dec 2016	28 Dec 2016		STATE STREET BANK AND TRUST COMPANY 13.945410	7,631,901.65 ZAR	547,269.79 USD
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SOUTH AFRICAN RAND Total

Local Purchased	Base Purchased	Local Sold	Base Sold
7,631,901.65 ZAR	547,269.79 USD	0.00 ZAR	0.00 USD

			Base Equivalent	
FX PURCHASED Total	1		547,269.79	USD
			Base Equivalent	
FX SOLD Total	1		93,443.54	USD
			Base Equivalent	
FX CROSSDEAL Total	0		0.00	USD
			Base Equivalent	
FUND Total			640,713.33	USD

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D DOM EQTY HEDGES

NJ DIVISION OF INVESTMENT

FUND: NJFB

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D INFLATION LINKED

NJ DIVISION OF INVESTMENT

FUND: NJFG

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D HIGH GRADE
NJ DIVISION OF INVESTMENT

FUND: NJFH

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D GLOBAL PROPERTY EQTY

NJ DIVISION OF INVESTMENT

FUND: NJFQ

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D REAL PROPERTY EQUITY

NJ DIVISION OF INVESTMENT

FUND: NJFR

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D SMALL CAP WASATCH

WASATCH ADVISORS

FUND: NJGE

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING PZENA
PZENA INVESTMENT MANAGEMENT

FUND: NJGJ

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING QMA

QMA ASSET MANAGEMENT

FUND: NJGL

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING PARAMETRIC
PARAMETRIC PORTFOLIO ASSOC.

FUND: NJGM

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING SCHRODER

SCHRODER INVESTMENT MGMT

FUND: NJGO

View Date: January 13, 2017



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING

COMMON D EMERGING

FUND: NJBD

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D DEVELOPED

COMMON D DEVELOPED

FUND: NJBU

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D DEVELOPED PASSIVE
COMMON D DEVELOPED PASSIVE

FUND: NJDE

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D INTL EQTY HEDGE

COMMON D HEDGES

FUND: NJDI

View Date: January 13, 2017



STATE STREET

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
EURO CURRENCY	50,000,000.00	53,150,000.00	50,000,000.00	53,812,500.00
POUND STERLING	50,000,000.00	61,961,500.00	100,000,000.00	124,136,000.00
		Base Equivalent		
FX PURCHASED Total	2	115,111,500.00		
		Base Equivalent		
FX SOLD Total	2	177,948,500.00		
		Base Equivalent		
FX CROSSDEAL Total	0	0.00		
		Base Equivalent		
FUND Total		293,060,000.00		

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D HEALTHCARE

COMMON D HEALTHCARE

FUND: NJDU

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT

FUND: NJEA

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING PICTET
PICTET ASSET MANAGEMENT LTD

FUND: NJED

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
MEXICAN PESO	0.00	0.00	1,907,369.63	93,443.54
SOUTH AFRICAN RAND	7,631,901.65	547,269.79	0.00	0.00
<hr/>				
		Base Equivalent		
FX PURCHASED Total	1	547,269.79		
		Base Equivalent		
FX SOLD Total	1	93,443.54		
		Base Equivalent		
FX CROSSDEAL Total	0	0.00		
		Base Equivalent		
FUND Total		640,713.33		

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D DOM EQTY HEDGES

NJ DIVISION OF INVESTMENT

FUND: NJFB

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D INFLATION LINKED
NJ DIVISION OF INVESTMENT

FUND: NJFG

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D HIGH GRADE
NJ DIVISION OF INVESTMENT

FUND: NJFH

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D GLOBAL PROPERTY EQTY
NJ DIVISION OF INVESTMENT

FUND: NJFQ

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D REAL PROPERTY EQUITY
NJ DIVISION OF INVESTMENT

FUND: NJFR

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D SMALL CAP WASATCH
WASATCH ADVISORS

FUND: NJGE

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING PZENA
PZENA INVESTMENT MANAGEMENT

FUND: NJGJ

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING QMA
QMA ASSET MANAGEMENT

FUND: NJGL

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING PARAMETRIC
PARAMETRIC PORTFOLIO ASSOC.

FUND: NJGM

View Date: January 13, 2017



STATE STREET

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING SCHRODER
SCHRODER INVESTMENT MGMT

FUND: NJGO

View Date: January 13, 2017



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****